Evidence of Transfer of Claim

TO: THE DEBTOR AND THE BANKRUPTCY COURT

For value received, the adequacy and sufficiency of which are hereby acknowledged, **BlueBay Multi-Strategy (Master) Fund Limited (In Liquidation)** ("Seller") has, on 24 May 2012, unconditionally and irrevocably sold, transferred and assigned to **Deutsche Bank AG, London Branch** ("Purchaser") its right, title, interest, claims and causes of action in and to, or arising under or in connection with 100% of its claim (as such term is defined in Section 101(5) of the U.S. Bankruptcy Code) under a guarantee from Lehman Brothers Holdings Inc. (the "Debtor"), the debtor in Case No. 08-13555 (JMP) pending in the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court") provided by the Debtor for the obligations owed by Lehman Brothers Bankhaus AG, and the relevant portion of any and all proofs of claim (No. 30122) filed by Seller with the Bankruptcy Court in respect of the foregoing claim.

Seller hereby waives any objection to the transfer of the claim to Purchaser on the books and records of the Debtor and the Bankruptcy Court, and hereby waives to the fullest extent permitted by law any notice or right to a hearing as may be imposed by Rule 3001 of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law. Seller acknowledges and understands, and hereby stipulates, that an order of the Bankruptcy Court may be entered without further notice to Seller transferring to Purchaser the foregoing claim, recognizing Purchaser as the sole owner and holder of the claim, and directing that all payments or distributions of money or property in respect of the claim be delivered or made to Purchaser.

IN WITNESS WHEREOF, this EVIDENCE OF TRANSFER OF CLAIM is executed this 9ᵗʰ day of February 2015

THE BLUEBAY MULTI-STRATEGY (MASTER) FUND LIMITED (IN LIQUIDATION)

By: _____

Name: RUSSELL SMITH

Title: VOLUNTARY LIQUIDATOR

DEUTSCHE BANK AG, LONDON BRANCH

By: _____

Name: _____

Title: _____

By: _____

Name: _____

Title: _____

Confidential